Contents

Contributors Diagnostical Nata	ix xiii
Biographical Note Bibliography of Theodore W. Anderson	XV
PART I. STUDIES IN ECONOMETRIC AND QUANTITATIVE SOCIAL SCIENCES	
A Comparison of the Logit Model and Normal Discriminant Analysis When the Independent Variables Are Binary	3
Takeshi Amemiya and James L. Powell	
Maximum Likelihood Estimation in a Latent Variable Problem	31
David R. Brillinger and Haiganoush K. Preisler	
Abnormal Selection Bias	67
Arthur S. Goldberger	
A Note on a Supposed Criticism of an Anderson-Goodman Test in Markov Chain Analysis	85
Leo A. Goodman	
Regression Analysis with a Categorized Explanatory Variable	93
CHENG HSIAO	

vi	Contents
Prediction-Based Tests for Misspecification in Nonlinear Simultaneous Systems	131
ROBERTO S. MARIANO AND B. W. BROWN	
Asymptotic Properties of Some Estimators in Structural Models	153
THOMAS J. ROTHENBERG	
Identification in Models with Autoregressive Errors	169
J. D. SARGAN	
Optimal Stabilization Rules in a Stochastic Model of Investment with Gestation Lags	207
JOHN B. TAYLOR	
Canonical Representation of Linear Structural Econometric Models, Rank Tests for Identification and Existence of Estimators' Moments	227
Arnold Zellner	
PART II. STUDIES IN TIME SERIES	
The Price of Ignorance of the Autocorrelation Structure of the Errors of a Regression Model	243
J. Durbin	
Time Series Analysis of Error-Correction Models	255
C. W. J. Granger and A. A. Weiss	
Time Series Model Identification by Estimating Information	279
Emanuel Parzen	
Linear Random Fields	299
MURRAY ROSENBLATT	

Contents	vii
On Segmentation of Time Series	311
Stanley L. Sclove	
Properties of Estimates of the Mean Square Error of Prediction in Autoregressive Models	331
Paul Shaman	
A Reexamination of Some Basic Asymptotic Theory for Linear Processes in Time Series Analysis	343
A. M. WALKER	
PART III. STUDIES IN MULTIVARIATE STATISTICS	
Hypothesis Tests and Optimality Properties in Discrete Multivariate Analysis	379
Arthur Cohen, Constantine Gatsonis, and John Marden	
On Anderson's Probability Inequality	407
Somesh Das Gupta	
On Asymptotic Distributions of Test Statistics for Covariance Matrices and Correlation Matrices	419
C. Fang and P. R. Krishnaiah	
Joint Distributions of Some Indices Based on Correlation Coefficients	437
Larry V. Hedges and Ingram Olkin	
On the Wedge Product	455
A. T. JAMES	
Comparison of Measures, Multivariate Majorization, and Applications to Statistics	465
Samuel Karlin and Yosef Rinott	

VIII	Contents
Comparison of Experiments for Some Multivariate Normal Situations	491
E. L. Lehmann	
Bayes Procedures for Combining Independent F Tests	505
MICHAEL D. PERLMAN	
Likelihood Ratio Tests for Relationships between Two	
Covariance Matrices	529
C. R. RAO	
Rank Additivity and Matrix Polynomials	545
George P. H. Styan and Akimichi Takemura	- 7.5
Limit Theorems on High Dimensional Spheres and Stiefel	
Manifolds	559
G. S. Watson	

viii